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SERVICE HOTLINE

REFERENCE NUMBER: 035/2023

14 March 2023

FUTURES AND CURRENCY FUTURES CONTRACTS EXPIRY - CLOSE-OUT 13 MARCH 2023

Clients are advised that the JSE is investigating an issue related to the expiring currency futures contracts which were settled using incorrect expiry values instead of the published values for futures closeout on Monday, 13 March 2023 in the Currency Derivatives Markets (FXM).

The teams are finalising the reconciliation process and will communicate remedial action with Clearing Members by end of day Wednesday, 15 March 2023.

Please reach out to us on CustomerSupport@jse.co.za and accept our apology for any inconvenience which this issue may have caused.

Market / Service:

JSE Derivatives Market

- Currency Derivatives

Environment:

Production

Additional Information:

If you have any queries about this announcement, please contact the Client Service Centre:

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CustomerSupport@jse.co.za

Issued By:

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Officer
JSE Clear